

Here are the files for replicating the SMM estimation, and in particular generate Table 2 and Figure 3:

Before running the code, the following datasets on French firms (from INSEE) should be added to the folder ../Input/not for diffusion/:

--export`YEAR`.dta for `YEAR`=86..92 (STATA datasets) :
7 datasets on French firm level exports with the following 3 variables:

- siren : the "SIRENE" firm ID
- pay : the export destination country code
- vfte : the value of exports (in French Francs)

--siren.dta (STATA dataset) :
a dataset on French firms between 1986 and 1992 with the following 2 variables:

- siren : the "SIRENE" firm ID
- an : year

Once these datasets have been added, the codes should be run in the following order:

--data4smm.do (STATA code):
Constructs the datasets used by master.m

--master.m (MATLAB code):
Calls the other three .m files. Outputs a series of tables with the parameter estimates and standard errors. Generates the files read by fromSmm.do

--smmIn.m (MATLAB code):
Computes the objective function of the SMM procedure, for arbitrary values of μ/π

--smmOut.m (MATLAB code):
Computes the table of links, for "large" μ/π

--smmW.m (MATLAB code):
Computes the weight matrix

--anneal.m (MATLAB code):
The lightly modified version of the code that was written by Joachim Vandekerckhove

--fromSmm.do (STATA code):
Takes the output constructed by the matlab files and produces Figure 3 of the paper

Description of the other data used (located in ../Input/other data/):

--gdp and population.csv:

GDP and Population for the years 1986..1992, from the Penn World Tables.

--iso vs un country codes.csv:

Correspondence between ISO and UN country codes.

--dist_cepii.dta:

Bilateral distances between countries, from the CEPII.

--paysdcnty.dta:

Correspondence between Statistics France and UN country codes.